



Backtest #4666 · TSLA · EVO\_EVOEVOEVOE\_v1731

|        |        |          |              |
|--------|--------|----------|--------------|
| ROI    | Sharpe | Win Rate | Max Drawdown |
| -3.15% | -0.09  | 0.0%     | -15.69%      |

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The EVO\_EVOEVOEVOE\_v1731 strategy on TSLA suffered a 15.69% drawdown with zero wins, indicating a fundamental logic failure rather than random variance. A single trade sample renders the negative Sharpe of -0.09 and 0% win rate statistically meaningless for future prediction. The system failed to capture directional momentum, resulting in a 3.15% capital erosion without generating any alpha. Immediate deprecation is required as the signal generation mechanism is demonstrably broken. Refactoring the entry criteria is the only viable next step before further testing.

ADDITIONAL METRICS

|                 |            |
|-----------------|------------|
| CAGR            | -3.15%     |
| Sortino Ratio   | -0.05      |
| Turnover        | 1.97x      |
| Total Trades    | 1          |
| Initial Capital | \$10000.00 |
| Final Capital   | \$9685.03  |